6.19

Today trading engine fucked up.

Put in 10 buy lots consecutively without delta check.

Pending orders weren’t taken into account of the delta and they all filled.

Different trader strategies need to be structured better.

1. Trim is for end of day cutting.
2. Opencover is for opening

Biggest source of pnl

1. Opening delta pnl
2. Should focus on, either open cover or

Today mistakes and problems

1. Index ma trader in the AM was trading randomly

Some analysis:

Intraday most volatile periods:

First hour and last hour

6.21.2018

Changes to index MA trading

1. At highs, sell more size, buy at price-margin, sell at p
2. At lows, buy more size, buy at price, sell at p+margin
3. Periodic order cancellation
4. pmchgY needs to be involved
5. Volatility needs to be involved in choosing size.